

Accepted Manuscript

Title: Capital and resolution policies: The US interbank market

Author: Agostino Capponi John Dooley Mikhail Oet Stephen Ong

PII: S1572-3089(16)30022-5
DOI: <http://dx.doi.org/doi:10.1016/j.jfs.2016.04.010>
Reference: JFS 435

To appear in: *Journal of Financial Stability*

Received date: 17-7-2015
Revised date: 7-12-2015
Accepted date: 28-4-2016



Please cite this article as: Capponi, A., Dooley, J., Oet, M., Ong, S., The authors thank Joseph Haubrich, Ben Craig, Mark Flood, Myong-Hun Chang, and two anonymous referees for constructive feedback. The authors are grateful to Peng-Chu Chen for research assistance and to Monica Reusser for editorial suggestions. The authors also thank the participants of the Federal Reserve Bank of Cleveland and the Office of Financial Research 2014 Financial Stability Conference (Washington, D.C., December 4-5, 2014), the 2015 Western Economic Association Annual Meeting (Waikiki, June 28-July 2, 2015), the European Financial Management Association 2015 Annual Meeting (Breukelen, June 24-27, 2015), and the 13th INFINITI Conference on International Finance (Ljubljana, June 8-9, 2015), for helpful comments and discussion., *Journal of Financial Stability* (2016), <http://dx.doi.org/10.1016/j.jfs.2016.04.010>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

- We simulate empirically US interbank market.
- We study the effectiveness of capital policies.
- We explore bank resolution strategies.
- We study policies' sensitivity to asset correlation and portfolio liquidity.

Accepted Manuscript

Download English Version:

<https://daneshyari.com/en/article/5106523>

Download Persian Version:

<https://daneshyari.com/article/5106523>

[Daneshyari.com](https://daneshyari.com)